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LOCAL TIMES FOR VECTOR FUNCTIONS: ENERGY INTEGRALS AND LOCAL GR--ETC(U)
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Local Times for Vector Functions:
Energy Integrals and Local Growth Rates

by

Donald Geman

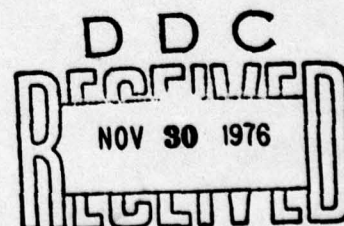
Department of Statistics
University of North Carolina at Chapel Hill

Institute of Statistics Mimeo Series No. 1088

September, 1976

This work was partially supported by National Science Foundation grant
and by the Office of Naval Research Contract N00014-75-C-0809.

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SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER	2. JOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle)		5. TYPE OF REPORT & PERIOD COVERED
6. Local Times for Vector Functions: Energy Integrals and Local Growth Rates.		9. TECHNICAL rept.
7. AUTHOR		8. PERFORMING ORG. REPORT NUMBER
10. Donald/Geman		Mimeo Ser. 1088
9. PERFORMING ORGANIZATION NAME AND ADDRESS		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS
Department of Statistics University of North Carolina Chapel Hill, North Carolina 27514 ✓		
11. CONTROLLING OFFICE NAME AND ADDRESS		12. REPORT DATE
Statistics & Probability Program Office of Naval Research Attn: Dr. McDonald Arlington, Va. 22217		11. Sep 1976
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		13. NUMBER OF PAGES
12. 19p.		17
		18. SECURITY CLASS. (of this report)
		UNCLASSIFIED
		18a. DECLASSIFICATION/DOWNGRADING SCHEDULE
16. DISTRIBUTION STATEMENT (of this Report)		
Approved for Public Release: Distribution Unlimited		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number)		
local time, energy integral, level set, modulus of continuity		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number)		
<p>Let $F: E \rightarrow R^m$ ($E \subset R^n$ compact) have a local time $\alpha(x, dt)$, $x \in R^m$, and let $I(\phi)$ denote the integral of $\phi(s-t)$ against $\alpha(x, ds)\alpha(x, dt)dx$; here ϕ is a "potential kernel" on R^n, so that $I(\phi)$ is an (averaged) "energy integral" for the distribution $\alpha(x, dt)$ of mass on $\{t \in E: F(t)=x\}$. We show that if $\phi \in L^1(dt)$ and $\phi = \sup_n \phi_n$ for a sequence $\{\phi_n\}$ of Fourier transforms of</p>		

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positive L^1 -functions, then $I(\phi)$ is well approximated by certain functionals of the increments of F . We then draw the following conclusions about the local growth and fluctuations of F : if F is continuous, $I(\phi) < \infty$ and ϕ is radial, then (i) as $\lim_{\epsilon \rightarrow 0} ||F(s) - F(t)|| / V(||s - t||) = \infty$ a.e. (dt) on E , where $V(\epsilon) \equiv (\epsilon^n \phi(\epsilon))^{1/m}$, and (ii)

$$\left[\int_0^\epsilon \phi(r) r^{n-1} dr \right]^{1/m} = o \left(\sup_{\substack{s, t \in E \\ ||s - t|| \leq \epsilon}} ||F(s) - F(t)|| \right) \text{ as } \epsilon \rightarrow 0.$$

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Local Times for Vector Functions:
Energy Integrals and Local Growth Rates

Donald Geman

Department of Statistics
University of North Carolina at Chapel Hill

Abstract. Let $F: E \rightarrow \mathbb{R}^m$ ($E \subset \mathbb{R}^n$ compact) have a local time $\alpha(x, dt)$, $x \in \mathbb{R}^m$, and let $I(\phi)$ denote the integral of $\phi(s-t)$ against $\alpha(x, ds)\alpha(x, dt)dx$; here ϕ is a "potential kernel" on \mathbb{R}^n , so that $I(\phi)$ is an (averaged) "energy integral" for the distribution $\alpha(x, dt)$ of mass on $\{t \in E: F(t)=x\}$. We show that if $\phi \in L^1(dt)$ and $\phi = \sup_n \phi_n$ for a sequence $\{\phi_n\}$ of Fourier transforms of positive L^1 -functions, then $I(\phi)$ is well approximated by certain functionals of the increments of F . We then draw the following conclusions about the local growth and fluctuations of F : if F is continuous, $I(\phi) < \infty$ and ϕ is radial, then (i) $\limsup_{s \rightarrow t} ||F(s) - F(t)|| / V(||s - t||) = \infty$ a.e. (dt) on E , where $V(\epsilon) \equiv (\epsilon^n \phi(\epsilon))^{1/n}$, and (ii)

$$\left[\int_0^\epsilon \phi(r) r^{n-1} dr \right]^{\frac{1}{n}} = o \left(\sup_{\substack{s, t \in E \\ ||s-t|| \leq \epsilon}} ||F(s) - F(t)|| \right) \text{ as } \epsilon \rightarrow 0.$$

This work was partially supported by National Science Foundation grant and by the Office of Naval Research contract N00014-75-C-0809.

AMS (MOS) Subject Classification (1970): Primary 26A54, 26A27.

Key Words & Phrases: local time, level set, energy integral, modulus of continuity.

Introduction. By and large, the study of local times has been confined to probabilistic settings, either as in Markov processes where the potential theoretic and stochastic analysis are fused, or as in [2], [3], [6] [7] and [8], where 'real variable' results may be separately developed, but with an eye toward applications, especially to sample function analysis.) (See the discussion in §0 of [8] and the references therein.) ^{are exclusively dealt with, it is intended} Here we deal exclusively with non-random functions. ^{we intend} More specifically, we intend to further develop the observation of S. M. Berman that, loosely, 'the more regular the local time, the more irregular the function,' by amplifying several earlier results of ours and J. Horowitz, such as: if a function has a local time, any 'approximate local modulus' grows at least linearly, and grows faster than linearly if the local time is continuous in its 'time' parameter. (See the comments after the corollaries.)

Let B_k denote the Borel sets in R^k (Euclidean k -space), $\lambda_k(dt)$ be Lebesgue measure in R^k (just dt for integration), and let $c_k = \lambda_k\{B_k(0,1)\}$, $B_k(t,\epsilon)$ being the open ball in R^k centered at t and of radius ϵ . Further, let $E \in \mathcal{B}_n$ be bounded and $F: E \rightarrow R^m$ Borel measurable. The *occupation measure* of F is $\mu(B) = \lambda_n\{F^{-1}(B)\}$, $B \in \mathcal{B}_m$. If $\mu \ll \lambda_m$ (i.e. $\lambda_m(B) = 0 \Rightarrow \mu(B) = 0$, $B \in \mathcal{B}_m$), then for each $A \in \mathcal{B}_n$, the measure $\lambda_m\{t \in E \cap A: F(t) \in dx\}$ is also dominated by $\lambda_m(dx)$, and we may select versions $\alpha(x,A)$ of the Radon-Nikodym derivatives such that (i) $\alpha(\cdot, A)$ is \mathcal{B}_m -measurable for each $A \in \mathcal{B}_n$ and (ii) $\alpha(x, \cdot)$ is a finite measure on $\mathcal{B}_n \forall x$. We call this family $\alpha(x, dt)$ of measures the *local time* of F because it represents the "time spent" by F in the state x during dt .

By definition, for any $B \in \mathcal{B}_m$, $A \in \mathcal{B}_n$,

$$(1) \quad \lambda_m\{F^{-1}(B) \cap A\} = \int_B \alpha(x, A) dx,$$

which extends to

$$(2) \quad \int_E H(t, F(t)) dt = \int_{\mathbb{R}^m} \int_E H(t, x) \alpha(x, dt) dx$$

for any non-negative, Borel measurable H on $\mathbb{R}^n \times \mathbb{R}^m$. It follows that

$\alpha(x, M_x^C) = 0$ for λ_m -- a.e. x , where $M_x = \{t \in E: F(t) = x\}$.

Consider the measures $I_x(dsdt) = \alpha(x, ds)\alpha(x, dt)$ and $I(dsdt) = \int I_x(dsdt) dx$ on $\mathcal{B}_n \otimes \mathcal{B}_n$; the latter is the measure $H(ds, dt)$ which figures in [2]. For $0 \leq k(s, t)$ Borel measurable, we write $I_x(k)$ and $I(k)$ for the corresponding integrals:

$$(3) \quad I(k) = \int_{\mathbb{R}^n} I_x(k) dx = \int_{\mathbb{R}^n} \int_E \int_E k(s, t) \alpha(x, dt) \alpha(x, ds) dx.$$

Let ϕ be a "potential kernel" on \mathbb{R}^n , i.e. ϕ is positive and continuous on $\mathbb{R}^n/\{0\}$ and $\phi(0) = \infty$, and recall that $A \in \mathcal{B}_n$ is said to have "positive ϕ -capacity" if there exists a non-zero, finite measure $\gamma(ds)$ concentrated on A such that $\phi(s-t) \in L^1(\gamma(ds)\gamma(dt))$. Various authors (see e.g. [1], [2], [9], [10], [11]) have considered the capacity of the "level sets" M_x for Gaussian (and other) stochastic processes, and $\alpha(x, dt)$ has been the natural measure to use; typically, one obtains probabilistic conditions for $\int I(k) dP < \infty$ for some kernel $k(s, t) = \phi(s-t)$. See also the "concluding remark."

To approximate $I(k)$ using the *increments* of F , we define, for each $\epsilon > 0$,

$$(4) \quad T_\epsilon(k) = \frac{1}{c_m \epsilon^m} \int_E \int_E k(s, t) \xi_\epsilon(F(s) - F(t)) ds dt,$$

where $\xi_\epsilon(u) = 1_{B_m(0, \epsilon)}(u)$, and consider the following question: for which functions $k(s, t)$ does $T_\epsilon(k) \rightarrow I(k)$ as $\epsilon \rightarrow 0$? To see this may fail, notice first that $I \perp \lambda_{2n}$ because, with $G = \{(s, t) \in E \times E: F(s) = F(t)\}$, we have $G \in \mathcal{B}_{2n}$, $I(G^c) = 0$, whereas $\mu \ll \lambda_m$ implies that $\nu \equiv \mu^* - \mu \ll \lambda_m$ and hence $\lambda_{2n}(G) = \nu(\{0\}) = 0$. Consequently, with $k(s, t) = 1_G(s, t)$, we have $T_\epsilon(k) \equiv 0$ but

$$I(k) = \int_{\mathbb{R}^m} \alpha^2(x, E) dx > 0.$$

(Other examples are easily constructed.)

Naturally we would like to have $T_\epsilon(\phi) \rightarrow I(\phi)$ for a wide class of potential kernels, for example for the Riesz potentials $\phi_\alpha(t) = C(n, \alpha) \|t\|^{\alpha-n}$, $0 < \alpha < n$ (here $I(\phi)$, $T_\epsilon(\phi)$ stand for $I(k)$, $T_\epsilon(k)$, $k(s, t) = \phi(s-t)$). Suppose ϕ is a kernel of "positive type," i.e. $\phi \in L^1(dt)$ and has a positive Fourier transform $\hat{\phi}$. Let $\hat{\alpha}_x$ be the Fourier transform of the measure $\alpha(x, dt)$, $x \in \mathbb{R}^m$. Then

$$\begin{aligned} I(\phi) &= \int_{\mathbb{R}^m} I_x(\phi) dx = \int_{\mathbb{R}^m} dx \int_{\mathbb{R}^n} \hat{\phi}(\lambda) |\hat{\alpha}_x(\lambda)|^2 d\lambda \quad ([9, p. 141]) \\ &= \int_{\mathbb{R}^n} d\lambda \hat{\phi}(\lambda) \int_{\mathbb{R}^m} |\hat{\alpha}_x(\lambda)|^2 dx \\ &= \int_{\mathbb{R}^n} \hat{\phi}(\lambda) I(e^{i\lambda \cdot (t-s)}) d\lambda. \end{aligned}$$

As will be seen in the course of the proof of the Theorem, $I(k) = \lim_{\epsilon} T_\epsilon(k)$ for any continuous k , and hence

$$I(\phi) = \int_{\mathbb{R}^n} \hat{\phi}(\lambda) \lim_{\epsilon} T_\epsilon(e^{i\lambda \cdot (t-s)}) d\lambda,$$

which, proceeding "formally,"

$$= \lim_{\epsilon} \int_{\mathbb{R}^n} \hat{\phi}(\lambda) T_\epsilon(e^{i\lambda \cdot (t-s)}) d\lambda = \lim_{\epsilon} T_\epsilon(\hat{\phi}(t-s)) = \lim_{\epsilon} T_\epsilon(\phi).$$

Among other problems, however, $\hat{\phi}$ has no transform because $\text{ess sup } \phi = \infty$ implies $\hat{\phi} \notin L^1(dt)$; but this does suggest how to proceed.

Main result. Let F^∞ denote the class of functions $\phi \in L^1(\lambda_n)$, $\phi(0)=\infty$, such that $\phi(t) = \sup_n \phi_n(t)$ where $0 \leq \phi_1 \leq \phi_2 \leq \dots$, $\phi_n \in L^1(dt) \forall n$, and each ϕ_n is the Fourier transform of some Borel measurable $0 \leq f \in L^1(dt)$. For $n=1$, F^∞ contains any even function in $L^1(dt)$ which is convex, continuous, and decreasing on $(0, \infty)$ (approximate ϕ by convex, continuous functions and use Polya's theorem). For $n>1$, F^∞ also contains the usual kernels.

Writing just $\alpha(x)$ for $\alpha(x, E)$ and with $A_\delta = \{(s, t) \in E \times E: ||s-t|| \leq \delta\}$,

Theorem. Suppose $\alpha \in L^2(dx)$ and $\phi \in F^\infty$. Then

$$(5) \quad I(\phi) = \lim_{\epsilon} T_\epsilon(\phi) = \sup_{\epsilon} T_\epsilon(\phi) \leq \infty.$$

Moreover, if $I(\phi) < \infty$,

$$(6) \quad \lim_{\delta \downarrow 0} \sup_{\epsilon} T_\epsilon(\phi \cdot 1_{A_\delta}) = 0.$$

Corollaries 1 and 2 about the local growth of F depend on (6), which, in turn, rests on (5). The proof of the Theorem will be split into several steps.

Step 1⁰: $I(k) = \lim_{\epsilon} T_\epsilon(k)$ for k continuous. For any bounded, complex-valued g on \mathbb{R}^n ,

$$\int_{\mathbb{R}^m} \int_E |g(s)| \alpha(x, ds) dx = \int_E |g(s)| ds < \infty$$

and hence for λ^m -- a.e. y ,

$$\int_E g(s) \alpha(y, ds) = \lim_{\epsilon} \frac{1}{c_m \epsilon^m} \int_{B_m(y, \epsilon)} dx \int_E g(s) \alpha(x, ds).$$

Using (2) and the fact that the exceptional set of y 's has μ -measure 0, we find that, for λ_n -- a.e. t ,

$$\int_E g(s) \alpha(F(t), ds) = \lim_{\epsilon} \frac{1}{c_m \epsilon^m} \int_E g(s) \xi_\epsilon(F(s) - F(t)) ds.$$

Consequently, for any f like g ,

$$\begin{aligned} I(f(t)g(s)) &= \int_{R^m} dx \int_E f(t) \left\{ \int_E g(s) \alpha(x, ds) \right\} \alpha(x, dt) \\ &= \int_E f(t) \int_E g(s) \alpha(F(t), ds) dt \quad \text{by (2)} \\ &= \int_E \lim_{\epsilon} \frac{1}{c_m \epsilon^m} \int_E f(t) g(s) \xi_\epsilon(F(s) - F(t)) ds dt, \end{aligned}$$

which will

$$= \lim_{\epsilon} T_\epsilon(f(t)g(s)) \quad \text{if we can show}$$

$$\sup_{\epsilon} \frac{1}{c_m \epsilon^m} \left| \int_E f(t) g(s) \xi_\epsilon(F(s) - F(t)) ds \right| \in L^1(dt) \quad \text{on } E.$$

Let $Q_\alpha(x)$ be the Hardy-Littlewood maximal function for $\alpha(x)$:

$$Q_\alpha(x) = \sup_{\epsilon} \frac{1}{c_m \epsilon^m} \int_{B_m(x, \epsilon)} \alpha(y) dy, \quad x \in R^m.$$

If f and g are bounded by k ,

$$\begin{aligned} \int_E \sup_{\epsilon} \frac{1}{c_m \epsilon^m} \left| \int_E f(t) g(s) \xi_\epsilon(F(s) - F(t)) ds \right| dt &\leq k \int_E \sup_{\epsilon} \frac{1}{c_m \epsilon^m} \int_E \xi_\epsilon(F(s) - F(t)) ds dt \\ &= k \int_E Q_\alpha(F(t)) dt = k \int_{R^m} Q_\alpha(x) \alpha(x) dx, \end{aligned}$$

which is finite because $\alpha \in L^2(dx)$ implies $Q_\alpha \in L^2(dx)$.

Taking $f=g \equiv 1$, we find that $T_\epsilon(1) \rightarrow \int \alpha^2$. Consider the probability measures

$$W_\epsilon(B) = \frac{T_\epsilon(1_B)}{T_\epsilon(1)}, \quad W(B) = \frac{I(B)}{I(R^{2n})}, \quad B \in \mathcal{B}_{2n}.$$

Choosing $f(t) = e^{i\lambda_1 \cdot t}$, $g(t) = e^{i\lambda_2 \cdot t}$, $\lambda_1, \lambda_2 \in \mathbb{R}^n$, we have,

$$\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(\lambda_1, \lambda_2) \cdot (s, t)} W(dsdt) = \lim_{\epsilon} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i(\lambda_1, \lambda_2) \cdot (s, t)} W_{\epsilon}(dsdt) .$$

In other words, the measures W_{ϵ} converge weakly to W ; since these measures are supported on $\overline{E \times E}$, which is compact, we obtain 1^0 .

Let $\phi_n(t) \uparrow \phi(t)$ with $\{\phi_n\}$ as described above.

Step 2⁰: $I(\phi) \leq \lim_{\epsilon} T_{\epsilon}(\phi)$. This is easy:

$$\begin{aligned} I(\phi) &= \lim_n I(\phi_n) \quad (\text{by the monotone convergence theorem}) \\ &= \lim_n \lim_{\epsilon} T_{\epsilon}(\phi_n) \quad (\text{by } 1^0) \\ &\leq \lim_{\epsilon} T_{\epsilon}(\phi), \text{ since } \phi_n \leq \phi \text{ } \forall n . \end{aligned}$$

Next, we introduce the following finite measures on B_m :

$$\begin{aligned} \Lambda_j(B) &= \int_E \int_E \phi_j(s-t) 1_B(F(s)-F(t)) dsdt, \quad j=1,2,\dots, \\ \Lambda(B) &= \int_E \int_E \phi(s-t) 1_B(F(s)-F(t)) dsdt, \end{aligned}$$

and recall that

$$\nu(B) = \mu^* - \mu(B) = \int_E \int_E 1_B(F(s)-F(t)) dsdt .$$

Each of these is absolutely continuous with respect to λ_m . Let

$$\psi_j(y) = \frac{d\Lambda_j}{d\lambda_m}(y), \quad \psi(y) = \frac{d\Lambda}{d\lambda_m}(y), \quad \beta(y) = \frac{d\nu}{d\lambda_m}(y)$$

and let $\hat{\psi}_j$, $\hat{\psi}$, and $\hat{\beta}$ be the corresponding Fourier transforms. For example, then,

$$(6) \quad \hat{\psi}_j(\lambda) = \int_{\mathbb{R}^m} e^{i\lambda \cdot x} \psi_j(x) dx = \int_E \int_E e^{i\lambda \cdot F(s)} e^{-i\lambda \cdot F(t)} \phi_j(s-t) ds dt ,$$

$$\hat{\beta}(y) = \left| \int_{\mathbb{R}^m} e^{i\lambda \cdot x} \alpha(x) dx \right|^2 \geq 0 .$$

Step 3⁰: $I(\phi) \geq (2\pi)^{-m} \int_{\mathbb{R}^m} \hat{\psi}(y) dy$. To start, $\hat{\psi}_j(\lambda) \geq 0 \forall \lambda$ and $j \geq 1$; this follows from (6) because the ϕ_j 's are positive definite. By the dominated convergence theorem, for any $\lambda \in \mathbb{R}^m$,

$$\hat{\psi}(\lambda) = \int_E \int_E \phi(s-t) e^{i\lambda \cdot F(s)} e^{-i\lambda \cdot F(t)} ds dt = \lim_j \hat{\psi}_j(\lambda) \geq 0 .$$

Next, since $\alpha \in L^2(dx)$, the Parseval relation yields

$$\int_{\mathbb{R}^m} \left| \int_{\mathbb{R}^m} e^{i\lambda \cdot x} \alpha(x) dx \right|^2 d\lambda < \infty .$$

That is, $\hat{\beta} \in L^1(d\lambda)$. It follows that β has a bounded (and continuous) version, and recalling that each ϕ_j is bounded, we have, for any $B \in \mathcal{B}^m$,

$$\int_B \psi_j(x) dx = \Lambda_j(B) \leq \|\phi_j\|_\infty \nu(B) \leq \|\phi_j\|_\infty \|\beta\|_\infty \lambda_m(B) .$$

Thus, each ψ_j has a *bounded* version and a *non-negative* Fourier transform.

According to [4, p. 66], then, $\hat{\psi}_j \in L^1(d\lambda)$ and the inversion formula holds for λ_m -- a.e. y :

$$(7) \quad \psi_j(y) = (2\pi)^{-m} \int_{\mathbb{R}^m} e^{-i\lambda \cdot y} \hat{\psi}_j(\lambda) d\lambda .$$

We now assume β and ψ_j are bounded and continuous; in particular, (7) holds $\forall y$. The continuity of ϕ_j gives

$$\begin{aligned}
I(\phi_j) &= \lim_{\epsilon} T_{\epsilon}(\phi_j) \\
&= \lim_{\epsilon} \frac{1}{c_m \epsilon^m} \int_{B_m(0, \epsilon)} \psi_j(y) dy \\
&= \psi_j(0) \\
&= (2\pi)^{-m} \int_{\mathbb{R}^m} \hat{\psi}_j(\lambda) d\lambda.
\end{aligned}$$

Consequently,

$$\begin{aligned}
I(\phi) &= \lim_j I(\phi_j) \\
&= \lim_j (2\pi)^{-m} \int_{\mathbb{R}^m} \hat{\psi}_j(\lambda) d\lambda \\
&\geq (2\pi)^{-m} \int_{\mathbb{R}^m} \frac{\lim_j \hat{\psi}_j(\lambda)}{j} d\lambda \quad (\text{by Fatou's lemma, since } \hat{\psi}_j \geq 0) \\
&= (2\pi)^{-m} \int_{\mathbb{R}^m} \hat{\psi}(\lambda) d\lambda.
\end{aligned}$$

Step 4⁰: $I(\phi) \geq \sup_{\epsilon} T_{\epsilon}(\phi)$. Assume $I(\phi) < \infty$. From 3⁰, $\hat{\psi} \in L^1(d\lambda)$ and we have already seen that $\psi \geq 0$. As above, then, we can and do assume

$$\psi(y) = (2\pi)^{-m} \int_{\mathbb{R}^m} e^{-i\lambda \cdot y} \hat{\psi}(\lambda) d\lambda \quad \forall y.$$

In particular, $\psi(y) \leq \psi(0) \quad \forall y$, so that

$$\begin{aligned}
\sup_{\epsilon} T_{\epsilon}(\phi) &= \sup_{\epsilon} \frac{1}{c_m \epsilon^m} \int_{B_m(0, \epsilon)} \psi(y) dy \\
&= \psi(0) \\
&= (2\pi)^{-m} \int_{\mathbb{R}^m} \hat{\psi}(\lambda) d\lambda \leq I(\phi).
\end{aligned}$$

Combining 2⁰ and 4⁰ we have (5). As for (6), we'll assume, for notational ease, that $n=1$ and $E \subset [0,1]$; the proof for arbitrary n and bounded E is

essentially the same. Writing A_k instead of $A_{1/k}$, $k=2,3,\dots$,

$$A_k \subset B_k \equiv \bigcup_{j=0}^{k-2} (D_j^k \times D_j^k), \quad D_j^k = E \cap \left[\frac{j}{k}, \frac{j+2}{k}\right], \quad j=0,\dots,k-2.$$

In what follows, $I^{j,k}$, $\psi^{j,k}$, etc. refer to the quantities I , ψ , etc. but defined relative to D_j^k instead of E . Now,

$$\begin{aligned} \sup_{\epsilon} T_{\epsilon}(\phi \cdot 1_{A_k}) &\leq \sup_{\epsilon} T_{\epsilon}(\phi \cdot 1_{B_k}) \\ &= \sup_{\epsilon} \sum_{j=0}^{k-2} T_{\epsilon}^{j,k}(\phi) \\ &\leq \sum_{j=0}^{k-2} \sup_{\epsilon} T_{\epsilon}^{j,k}(\phi) \\ &= \sum_{j=0}^{k-2} I^{j,k}(\phi), \quad \text{by (5).} \end{aligned}$$

And

$$\begin{aligned} I^{j,k}(\phi) &= \iint \phi(s-t) I^{j,k}(dsdt) \\ &= \int_{D_j^k} \int_{D_j^k} \phi(s-t) I(dsdt) \end{aligned}$$

because, for any $E' \subset E$, $\alpha(x, dt \cap E')$ in the local time of F restricted to E' .

Furthermore $\phi(0)=\infty$ and $I(\phi)<\infty$ together imply $\alpha(x, \{t\})=0 \quad \forall t \in E$, for λ_m -- a.e. y , which, in turn, implies that $I(dsdt)$ has no atoms. As a result,

$$I^{j,k}(\phi) = \int_{\frac{j}{k}}^{\frac{j+1}{k}} \int_{\frac{j}{k}}^{\frac{j+1}{k}} \phi dI + \int_{\frac{j}{k}}^{\frac{j+1}{k}} \int_{\frac{j+1}{k}}^{\frac{j+2}{k}} \phi dI + \int_{\frac{j+1}{k}}^{\frac{j+2}{k}} \int_{\frac{j}{k}}^{\frac{j+1}{k}} \phi dI + \int_{\frac{j+1}{k}}^{\frac{j+2}{k}} \int_{\frac{j+1}{k}}^{\frac{j+2}{k}} \phi dI,$$

from which it follows that

$$\sum_{j=0}^{k-2} I^{j,k}(\phi) \leq 2 \int_{B_k} \phi dI$$

by re-arranging some terms in the summation just above. Finally, putting $D = \{(t,t): T \in E\}$,

$$\begin{aligned} \lim_k \sup_{\epsilon} T_{\epsilon}(\phi \cdot 1_{A_k}) &\leq 2 \lim_k \int_{B_k} \int \phi(s-t) I(dsdt) \\ &= 2 \int_D \int \phi(s-t) I(dsdt) \quad (\text{since } D = \cap_k B_k \text{ and } I(\phi) < \infty) \\ &= 0, \end{aligned}$$

because $I(D) = \int_{\mathbb{R}^m} \sum_{t \in E} \alpha^2(x, \{t\}) dx = 0$.

QED

Remark. As the proof shows, $\lim_n \lim_{\epsilon} T_{\epsilon}(\phi_n) = I(\phi) = \lim_{\epsilon} \lim_n T_{\epsilon}(\phi_n)$. Suppose we can select ϕ_n 's which converge *uniformly* to ϕ away from $t=0$, as, for example, when $n=1$ and ϕ is convex, etc. as described before. Then, in fact, $T_{\epsilon}(\phi_n) \rightarrow I(\phi_n)$ as $\epsilon \rightarrow 0$ *uniformly* in n if $I(\phi) < \infty$. Briefly, here's why: write

$$|T_{\epsilon}(\phi_n) - I(\phi_n)| \leq |T_{\epsilon}(\phi_n) - T_{\epsilon}(\phi)| + |T_{\epsilon}(\phi) - I(\phi)| + |I(\phi) - I(\phi_n)|;$$

given $\zeta > 0$, the first righthand term is $\leq \zeta(1 + \int \alpha^2) \forall \epsilon > 0$ and large n , using (6) and the uniform convergence of the ϕ_n 's; the second term is $\leq \zeta$ for all small ϵ by (5); and of course, the last term vanishes as $n \rightarrow \infty$.

Applications. Throughout this section and the next we assume $\alpha(x, dt)$ exists and $\alpha \in L^2(dx)$. Let $\zeta: (0, \infty) \rightarrow (0, \infty)$ be decreasing; $\zeta(0^+) = \infty$, and suppose (i) $t \rightarrow \zeta(|t|)$, $t \in \mathbb{R}^n$, belongs to F^{∞} and (ii) $V(t) \equiv (t^n \zeta(t))^{1/m}$ is increasing for $t > 0$, with $V(0^+) = 0$. (For example, $\zeta(t) = t^{-\gamma}$, $0 < \gamma < n$.)

Corollary 1. Suppose $I_X(\zeta) < \infty$ for μ -a.e. $x \in \mathbb{R}^m$. Then

$$(8) \quad \lim_{s \rightarrow t} \frac{||F(s) - F(t)||}{V(||s - t||)} = \infty \quad \lambda_n - \text{a.e. on } E.$$

Proof. We must show that for $\lambda_n - \text{a.e. } t \in E$:

$$(9) \quad \lim_{\epsilon \downarrow 0} [\lambda_n\{B_n(t, \epsilon)\}]^{-1} \lambda_n\{s \in E \cap B_n(t, \epsilon) : ||F(s) - F(t)|| \leq kV(||s - t||)\} < 1$$

$Vk > 0$. Denote the ratio in (9) by $\tau_t(k, \epsilon)$ and define $H_r = \{x \in B_m(0, r) : I_x(\zeta) \leq r\}$ and $E_r = F^{-1}(H_r)$, $r = 1, 2, \dots$. Obviously, $H_1 \subset H_2 \subset \dots$, $\cup H_r = \{x : I_x(\zeta) < \infty\} \equiv H$, and

$$\lambda_n(E_r) = \mu(H_r) + \mu(H) = \mu(R^m) = \lambda_n(E).$$

Restricting F to E_r ,

$$\int_{R^m} \int_{E_r} \int_{E_r} \zeta(||s - t||) \alpha(x, ds) \alpha(x, dt) dx \leq c_m r^{m+1} < \infty,$$

and therefore we may even assume $I(\zeta) < \infty$ in proving (8). Now,

$$\begin{aligned} \tau_t(k, \epsilon) &\leq \frac{1}{c_n \epsilon^n} \lambda_n\{s \in E \cap B_n(t, \epsilon) : ||F(s) - F(t)|| \leq kV(\epsilon)\} \\ &= \frac{\zeta(\epsilon)}{c_n (V(\epsilon))^m} \lambda_n\{s \in E \cap B_n(t, \epsilon) : ||F(s) - F(t)|| \leq kV(\epsilon)\} \\ &\leq \frac{1}{c_n (V(\epsilon))^m} \int_{E \cap B_n(t, \epsilon)} \zeta(||s - t||) \xi_{kV(\epsilon)}(F(s) - F(t)) ds \quad (\text{since } \zeta \downarrow). \end{aligned}$$

Hence, for any $\delta > 0$ and $k = 1, 2, \dots$,

$$(10) \quad \int_E \tau_t(k, \epsilon) dt \leq \frac{c_m k^m}{c_n} T_{kV(\epsilon)}(\zeta \cdot 1_{A_\delta}) \quad \forall \epsilon \leq \delta.$$

Recalling that $V(0^+) = 0$, (10) leads to

$$\begin{aligned} \lim_{\epsilon} \int_E \tau_t(k, \epsilon) dt &\leq \lim_{\delta} \lim_{\epsilon} \frac{c_m k^m}{c_n} T_{\epsilon}(\zeta \cdot 1_{A_\delta}) \\ &= 0 \quad \text{by (6).} \end{aligned}$$

Finally, Fatou's lemma shows that $\lim_{\epsilon} \tau_t(k, \epsilon) = 0$ for λ_n - a.e. $t \in E$, $\forall k$, and hence $\lim_{\epsilon} \tau_t(k, \epsilon) = 0 \forall k$, for λ_n - a.e. $t \in E$. QED

We actually found that

$$(11) \quad \lim_{\epsilon} \int_E \tau_t(k, \epsilon) dt = 0 \quad \forall k.$$

If $\lim_{\epsilon} \tau_t(k, \epsilon)$ exists, (11) then implies $\lim_{\epsilon} \tau_t(k, \epsilon) = 0 \forall k$, a.e. on E , i.e.

$$(12) \quad \text{ap} \lim_{s \rightarrow t} \frac{||F(s) - F(t)||}{V(||s - t||)} = \infty \quad \lambda_n \text{ - a.e. on } E.$$

We don't know, however, whether (12) is true assuming only $I_X(\zeta) < \infty$ μ - a.e.

The (limiting) case $\zeta = \text{constant}$ should correspond to assuming only that $\alpha(x, dt)$ is a continuous measure $\forall x$, and it does: in [6] for $n=m=1$, then in [7] for arbitrary n, m , we showed that (12) holds with $V(\epsilon) = \epsilon^{n/m}$. More generally, in fact, suppose $\alpha(x, dt)$ has a k -dimensional "marginal distribution" dominated by λ_k , $0 < k < n$, with the remaining $n-k$ -dimensional marginal distribution continuous; that is, suppose

$$\alpha(x, B \times A) = \int_B g(x, s, A) \lambda_k(ds), \quad B \in \mathcal{B}_k, \quad A \in \mathcal{B}_{n-k}$$

where $g(x, s, \cdot)$ is a continuous measure on $\mathcal{B}_{n-k} \forall x \in \mathbb{R}^m$, $s \in E$. (The case $k=0$ corresponds to $\alpha(x, dt)$ continuous.) Then (12) holds with $V(\epsilon) = \epsilon^{(n-k)/m}$. (See [7, Lemma 3].)

For our second application, assume E is compact, F is continuous, ζ is as above, and let $\omega(\epsilon)$ be the modulus of F on E :

$$\omega(\epsilon) = \sup_{\substack{s, t \in E \\ ||s - t|| \leq \epsilon}} ||F(s) - F(t)||, \quad \epsilon > 0.$$

Also, define

$$L(\epsilon) = \left[\int_0^\epsilon \zeta(r) r^{n-1} dr \right]^{\frac{1}{m}}, \quad \epsilon \geq 0;$$

$\zeta(\|\cdot\|) \in F^\infty$ implies $L(\epsilon) < \infty \forall \epsilon$.

Corollary 2. Suppose $\mu\{x: I_X(\zeta) < \infty\} > 0$. Then

$$\lim_{\epsilon \rightarrow 0} \frac{\omega(\epsilon)}{L(\epsilon)} = \infty.$$

Proof. Choose $A \subset \{x: I_X(\zeta) < \infty\}$ such that $A \in \mathcal{B}_m$, $\mu(A) > 0$, and

$$\int_A I_X(\zeta) dx < \infty.$$

Let $E' = F^{-1}(A)$. Restricting F to E' , (6) holds with E replaced by E' , i.e.

$$(13) \quad \lim_{\delta} \lim_{\epsilon} \frac{1}{c_m \epsilon^m} \int_{E'} \int_{E'} 1_{B_n}(t, \delta)(s) \zeta(\|s-t\|) \xi_\epsilon(F(s)-F(t)) ds dt = 0.$$

But the L.H.S. of (13) is

$$\begin{aligned} &\geq \lim_{\delta} \overline{\lim}_{\epsilon} \frac{1}{c_m \epsilon^m} \int_{E'} \int_{E'} 1_{B_n}(t, \delta)(s) \zeta(\|s-t\|) 1_{[0, \epsilon]}(\omega(\|s-t\|)) ds dt \\ &= \lim_{\delta} \overline{\lim}_{\epsilon} \frac{1}{c_m \epsilon^m} \int_{B_n(0, \delta)} \lambda_n\{E' \cap E' - s\} \zeta(\|s\|) 1_{[0, \epsilon]}(\omega(\|s\|)) ds \end{aligned}$$

by making the change of variables $s-t \rightarrow s$ and then reversing the order of integration. Notice that $\lambda_n\{E' \cap E' - s\} \rightarrow \lambda_n(E')$ as $s \rightarrow 0$ and that $\lambda_n(E') = \mu(A) > 0$.

As a result,

$$0 = \lim_{\delta} \overline{\lim}_{\epsilon} \epsilon^{-m} \int_{B_n(0, \delta)} \zeta(\|s\|) 1_{[0, \epsilon]}(\omega(\|s\|)) ds.$$

Changing to polar coordinates,

$$\begin{aligned}
0 &= \lim_{\delta} \overline{\lim}_{\epsilon} \epsilon^{-m} \left[L \left(\min(\delta, \hat{\omega}(\epsilon)) \right) \right]^m, \hat{\omega}(\epsilon) \equiv \inf\{t > 0: \omega(t) > \epsilon\}, \\
&= \overline{\lim}_{\epsilon} \epsilon^{-m} \left[\hat{\omega}(\epsilon) \right]^m,
\end{aligned}$$

since $\omega(0^+) = 0$, which completes the proof.

(Note: Here, the "limiting case" $\zeta \equiv \text{constant}$ should be compared to Theorems B, B' of [3].)

Concluding Remark. Suppose F has a differentiable, global modulus W (i.e. $\omega \leq W$) for which $\zeta(t) \equiv m(W(t))^{m-1} W'(t) t^{1-n}$ as above, i.e. $\zeta(\|\cdot\|) \in F^\infty$ and $\zeta(\cdot)$ decreases on $(0, \infty)$. Then it follows from Corollary 2 that $I_X(\zeta) = \infty$ for μ -a.e. x . But this, together with the special role of $\alpha(x, dt)$ among the measures concentrated on the M_X 's, leads one to believe that, under "suitable conditions," one actually has $\text{Cap}_{\zeta} M_X = 0$ μ -a.e., i.e.

$$\int_{M_X} \int_{M_X} \zeta(\|s-t\|) \gamma(ds) \gamma(dt) = \infty$$

for every non-trivial probability measure carried by M_X .

Generalizing a result of Kahane, Adler [1] proves that if $F: [0,1]^n \rightarrow \mathbb{R}^m$ is Lipschitz β (i.e. $\omega(\epsilon) \leq \text{const. } \epsilon^\beta$) and $n - \beta m \geq 0$, then $\dim M_X \leq n - \beta m$ for λ_m -a.e. x , where "dim" stands for Hausdorff dimension. Suppose that $\lambda_m \ll \mu$, i.e. $\alpha(x) > 0$ λ_m -a.e. In view of the remarks above, Adler's result might then follow by choosing $W(\epsilon) = \text{const.} \times \epsilon^\beta$ (giving $\zeta(t) = \text{const.} \times t^{-(n-\beta m)}$) and the fact that $\dim M_X$ is the supremum of the numbers δ for which M_X has positive capacity for $\|\cdot\|^{-\delta}$.

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